

Portfolio	Deal Name	CUSIP	Tranche	Moody's Original	Moody's Current	Fitch Original	Fitch Current	S&P Original	S&P Current
Silver Elms CDO II Limited	BSMF 2006-AR3	07400HAG8	1B2	Aa1	WR	N/A	N/A	AA	D
Silver Elms CDO II Limited	BSMF 2006-AR3	07400HAH6	1B3	Aa1	WR	N/A	N/A	AA-	D
Phoenix Light SF Limited	BSMF 2007-AR3	07401VAA9	1A1	Aaa	Caa3	N/A	N/A	AAA	CCC
Blue Heron Funding IX Ltd.	BSMF 2007-AR5	07400NAS9	2A1	Aaa	B1	N/A	N/A	AAA	CCC
Blue Heron Funding VI Ltd.	BSMF 2007-AR5	07400NAS9	2A1	Aaa	B1	N/A	N/A	AAA	CCC
Blue Heron Funding VII Ltd.	BSMF 2007-AR5	07400NAS9	2A1	Aaa	B1	N/A	N/A	AAA	CCC
Blue Heron Funding V Ltd.	BSMF 2007-AR5	07400NAS9	2A1	Aaa	B1	N/A	N/A	AAA	CCC
Kleros Preferred Funding V PLC	CARR 2006-NC3	144528AH9	M4	A1	WR	A+	WD	A+	D
Silver Elms CDO PLC	CARR 2007-FRE1	144527AF5	M2	Aa2	C	AA	C	AA	D
Kleros Preferred Funding V PLC	CARR 2007-FRE1	144527AG3	M3	Aa3	C	AA-	D	AA-	D
Phoenix Light SF Limited	FFML 2006-FFA	318340AD8	A4	Aaa	C	AAA	C	AAA	CCC
Phoenix Light SF Limited	FFML 2006-FFA	318340AD8	A4	Aaa	C	AAA	C	AAA	CCC
Phoenix Light SF Limited	FFML 2006-FFA	318340AE6	M1	Aa1	C	AA+	WD	AA+	D
Phoenix Light SF Limited	FFML 2006-FFA	318340AE6	M1	Aa1	C	AA+	WD	AA+	D
Phoenix Light SF Limited	FFML 2006-FFA	318340AH9	M3	Aa3	WR	AA-	WD	AA-	D
Phoenix Light SF Limited	FFML 2006-FFA	318340AH9	M3	Aa3	WR	AA-	WD	AA-	D
Blue Heron Funding II Ltd.	IMM 2005-6	45254NQG5	1A1	Aaa	Caa2	N/A	N/A	AAA	CC
Blue Heron Funding V Ltd.	IMM 2005-6	45254NQG5	1A1	Aaa	Caa2	N/A	N/A	AAA	CC
Blue Heron Funding IX Ltd.	IMM 2005-6	45254NQG5	1A1	Aaa	Caa2	N/A	N/A	AAA	CC
Phoenix Light SF Limited	IMM 2005-6	45254NQG5	1A1	Aaa	Caa2	N/A	N/A	AAA	CC
Phoenix Light SF Limited	IMM 2005-6	45254NQK6	1M1	Aa2	C	N/A	N/A	AA	D
Phoenix Light SF Limited	IMSA 2005-2	45254TSR6	A2C	Aaa	Caa3	N/A	N/A	AAA	NR
Blue Heron Funding V Ltd.	IMSA 2005-2	45254TSR6	A2C	Aaa	Caa3	N/A	N/A	AAA	NR
Blue Heron Funding IX Ltd.	IMSA 2005-2	45254TSR6	A2C	Aaa	Caa3	N/A	N/A	AAA	NR
Blue Heron Funding II Ltd.	IMSA 2005-2	45254TST2	M1	Aa1	WR	N/A	N/A	AA+	NR
Phoenix Light SF Limited	IMSA 2005-2	45254TST2	M1	Aa1	WR	N/A	N/A	AA+	NR
C-BASS CBO XVII Ltd.	OWNIT 2006-2	69121PDN0	B1	Baa1	WR	N/A	N/A	A	D
C-BASS CBO XVII Ltd.	OWNIT 2006-2	69121PDP5	B2	Baa2	WR	N/A	N/A	A-	D
C-BASS CBO XVII Ltd.	OWNIT 2006-2	69121PDQ3	B3	Baa3	WR	N/A	N/A	BBB+	D
C-BASS CBO XIV Ltd.	PPSI 2005-WLL1	70069FHB6	M6	A3	C	A-	C	A-	CC
C-BASS CBO XIV Ltd.	PPSI 2005-WLL1	70069FHC4	M7	Baa1	C	BBB+	D	BBB+	D
C-BASS CBO XIV Ltd.	PPSI 2005-WLL1	70069FHD2	M8	Baa2	C	BBB	WD	BBB	D
C-BASS CBO XVII Ltd.	PPSI 2005-WLL1	70069FHD2	M8	Baa2	C	BBB	WD	BBB	D
C-BASS CBO XIV Ltd.	PPSI 2005-WLL1	70069FHE0	M9	Baa3	C	BBB-	WD	BBB-	D
C-BASS CBO XVII Ltd.	PPSI 2005-WLL1	70069FHE0	M9	Baa3	C	BBB-	WD	BBB-	D
C-BASS CBO XIV Ltd.	PPSI 2005-WLL1	70069FHF7	M10	Ba1	WR	BB+	WD	BB+	D
C-BASS CBO XVII Ltd.	PPSI 2005-WLL1	70069FHF7	M10	Ba1	WR	BB+	WD	BB+	D
C-BASS CBO XVII Ltd.	SABR 2006-FR2	81376VAE7	M2	A2	C	A+	WD	A	D
Phoenix Light SF Limited	SABR 2006-WM2	81376GAE0	A2D	Aaa	Ca	AAA	C	AAA	CCC